

**QUARTERLY STATEMENT**

**OF THE**

**BLUE CROSS & BLUE SHIELD OF RHODE ISLAND**

**of PROVIDENCE COUNTY**  
**in the state of RHODE ISLAND**

**TO THE**

**Insurance Department**

**OF THE**

**STATE OF**

**RHODE ISLAND**

**FOR THE QUARTER ENDED**

**September 30, 2009**

**HEALTH**

**2009**



53473200920100130

HEALTH QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2009  
OF THE CONDITION AND AFFAIRS OF THE

BLUE CROSS & BLUE SHIELD OF RHODE ISLAND

NAIC Group Code	0000	0000	NAIC Company Code	53473	Employer's ID Number	05-0158952			
	(Current Period)	(Prior Period)							
Organized under the Laws of	UNITED STATES			State of Domicile or Port of Entry			RHODE ISLAND		
Country of Domicile	UNITED STATES								
Licensed as business type:	Life, Accident & Health [ ] Property/Casualty [ ] Hospital, Medical & Dental Service or Indemnity [ X ] Dental Service Corporation [ ] Vision Service Corporation [ ] Health Maintenance Organization [ ] Other [ ] Is HMO Federally Qualified? Yes [ ] No [ ]								
Incorporated/Organized:	February 27, 1939			Commenced Business:				September 1, 1939	
Statutory Home Office:	444 WESTMINSTER STREET			PROVIDENCE, RI		02903			
	(Street and Number)			(City or Town, State and Zip Code)					
Main Administrative Office:	444 WESTMINSTER STREET								
	(Street and Number)								
	PROVIDENCE, RI 02903			401-459-1000					
	(City or Town, State and Zip Code)			(Area Code) (Telephone Number)					
Mail Address:	444 WESTMINSTER STREET			PROVIDENCE, RI		02903			
	(Street and Number or P.O. Box)			(City or Town, State and Zip Code)					
Primary Location of Books and Records:	ONE EMPIRE PLAZA			PROVIDENCE, RI		02903		401-459-1000	
	(Street and Number)			(City or Town, State and Zip Code)		(Area Code) (Telephone Number)			
Internet Website Address:	WWW.BCBSRI.COM								
Statutory Statement Contact:	BRIAN M. O'MALLEY			401-459-1924					
	(Name)			(Area Code) (Telephone Number)		(Extension)			
	BRIAN.O'MALLEY@BCBSRI.ORG			401-459-1198					
	(E-Mail Address)			(Fax Number)					

OFFICERS

	Name	Title
1.	JAMES E. PURCELL	PRESIDENT & CEO
2.	MICHELE B. LEDERBERG ESQ.	EXEC V.P. & GENERAL COUNSEL
3.		

VICE-PRESIDENTS

Name	Title	Name	Title
THOMAS A. BOYD	EXEC. VICE PRESIDENT	THOMAS D. CAUTHORN	V.P. - SALES
RICHARD P. FARIAS	CHIEF OPERATING OFFICER	ERIC GASBARRO	V.P.- HUMAN RESOURCES
AUGUSTINE A. MANOCCHIA M.D.	V.P. & CHIEF MEDICAL OFFICER	SHANNA C. MARZILLI	V.P.- OPERATIONS & STRAT. PLAN.
LINDA H. NEWTON	V.P.- DIVERSITY & COMM. RELATIONS	HAROLD A. PICKEN M.D.	V.P. - HEALTH OPERATIONS
MICHAEL H. SAMUELSON	SR. V.P.- HEALTH & WELLNESS	MARK D. WAGGONER	V.P. - PROVIDER CONTRACTING
WILLIAM K. WRAY	EXEC V.P. & CHIEF INFORM. OFFICER		

DIRECTORS OR TRUSTEES

FRANCIS X. BASILE JR. M.D.	FREDRIC V. CHRISTIAN M.D.	JUDGE EDWARD C. CLIFTON	MEREDITH CURREN
MICHAEL V. D'AMBRA	CHRISTINE C. FERGUSON	SAMUEL H. HAVENS	PETER C. HAYES
JUANA I. HORTON	DEBORAH R. JACOBSON	CHUCK LOCURTO	JOHN P. MAGUIRE
CAROL A. MUMFORD	ANNE E. POWERS	EDWIN L. RUSSELL	GARY G. WHARTON M.D.

State of RHODE ISLAND  
County of PROVIDENCE ss

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

(Signature)	(Signature)	(Signature)
JAMES E. PURCELL	MICHELE B. LEDERBERG ESQ.	
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
PRESIDENT & CEO	EXEC V.P. & GENERAL COUNSEL	
(Title)	(Title)	(Title)

Subscribed and sworn to before me this	a. Is this an original filing?	[ X ] Yes [ ] No
_____ day of _____, 2009	b. If no:	
	1. State the amendment number	_____
	2. Date filed	_____
	3. Number of pages attached	_____

ASSETS

	Current Statement Date			4  December 31 Prior Year Net Admitted Assets
	1  Assets	2  Nonadmitted Assets	3  Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	401,856,284		401,856,284	472,371,240
2. Stocks:				
2.1 Preferred stocks	515,258		515,258	515,258
2.2 Common stocks	72,681,173		72,681,173	60,110,119
3. Mortgage loans on real estate:				
3.1 First liens				
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less \$ 83,931,436 encumbrances)	35,050,919		35,050,919	
4.2 Properties held for the production of income (less \$ 0 encumbrances)				32,641,622
4.3 Properties held for sale (less \$ 0 encumbrances)				
5. Cash (\$ 12,279,021), cash equivalents (\$ 430,552), and short-term investments (\$ 22,257,179)	34,966,752		34,966,752	19,927,368
6. Contract loans (including \$ 0 premium notes)				
7. Other invested assets	5,035,245		5,035,245	3,956,436
8. Receivables for securities	1,132,930		1,132,930	
9. Aggregate write-ins for invested assets				
10. Subtotals, cash and invested assets (Lines 1 to 9)	551,238,561		551,238,561	589,522,043
11. Title plants less \$ 0 charged off (for Title insurers only)				
12. Investment income due and accrued	4,403,530		4,403,530	4,421,278
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection	38,545,141	431,217	38,113,924	45,666,574
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 0 earned but unbilled premiums)				
13.3 Accrued retrospective premiums	1,389,620	327,725	1,061,895	
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers	350,319		350,319	733,267
14.2 Funds held by or deposited with reinsured companies				
14.3 Other amounts receivable under reinsurance contracts				
15. Amounts receivable relating to uninsured plans	17,533,708		17,533,708	26,234,199
16.1 Current federal and foreign income tax recoverable and interest thereon	5,204,966		5,204,966	6,690,329
16.2 Net deferred tax asset	22,216,810	1,718,323	20,498,487	5,875,559
17. Guaranty funds receivable or on deposit				
18. Electronic data processing equipment and software	71,941,979	68,410,542	3,531,437	204,039
19. Furniture and equipment, including health care delivery assets (\$ 0)	8,312,572	8,312,572		
20. Net adjustment in assets and liabilities due to foreign exchange rates				
21. Receivables from parent, subsidiaries and affiliates	194,833		194,833	462,652
22. Health care (\$ 16,497,993) and other amounts receivable	21,633,866	5,135,873	16,497,993	13,824,629
23. Aggregate write-ins for other than invested assets	89,833,999	69,716,396	20,117,603	16,707,731
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23)	832,799,904	154,052,648	678,747,256	710,342,300
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
26. Total (Lines 24 and 25)	832,799,904	154,052,648	678,747,256	710,342,300

DETAILS OF WRITE-IN LINES				
0901.				
0902.				
0903.				
0998. Summary of remaining write-ins for Line 09 from overflow page				
0999. Totals (Lines 0901 through 0903 plus 0998) (Line 09 above)				
2301. PREPAID EXPENSES	66,587,864	66,587,864		
2302. NOTE RECEIVABLE - PEROT SYSTEMS	2,955,405	2,955,405		
2303. OTHER RECEIVABLES	11,417,405		11,417,405	10,096,832
2398. Summary of remaining write-ins for Line 23 from overflow page	8,873,325	173,127	8,700,198	6,610,899
2399. Totals (Lines 2301 through 2303 plus 2398) (Line 23 above)	89,833,999	69,716,396	20,117,603	16,707,731

LIABILITIES, CAPITAL AND SURPLUS

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$ 0 reinsurance ceded)	117,539,492		117,539,492	131,757,388
2. Accrued medical incentive pool and bonus amounts	415,000		415,000	415,000
3. Unpaid claims adjustment expenses	28,494,389		28,494,389	37,680,531
4. Aggregate health policy reserves	70,700,000		70,700,000	
5. Aggregate life policy reserves				
6. Property/casualty unearned premium reserve				
7. Aggregate health claim reserves	1,518,000		1,518,000	1,395,000
8. Premiums received in advance	28,280,449		28,280,449	26,558,469
9. General expenses due or accrued	38,331,497		38,331,497	48,224,019
10.1 Current federal and foreign income tax payable and interest thereon (including \$ 0 on realized gains (losses))				
10.2 Net deferred tax liability				
11. Ceded reinsurance premiums payable				
12. Amounts withheld or retained for the account of others	1,818,356		1,818,356	2,084,685
13. Remittances and items not allocated	684,401		684,401	180,797
14. Borrowed money (including \$ 0 current) and interest thereon \$ 0 (including \$ 0 current)				
15. Amounts due to parent, subsidiaries and affiliates	1,460,653		1,460,653	2,246,608
16. Payable for securities	1,371,135		1,371,135	32,948
17. Funds held under reinsurance treaties (with \$ 0 authorized reinsurers and \$ 0 unauthorized reinsurers)				
18. Reinsurance in unauthorized companies				
19. Net adjustments in assets and liabilities due to foreign exchange rates				
20. Liability for amounts held under uninsured plans	21,127,354		21,127,354	23,635,456
21. Aggregate write-ins for other liabilities (including \$ 32,121,398 current)	39,324,866		39,324,866	23,813,630
22. Total liabilities (Lines 1 to 21)	351,065,592		351,065,592	298,024,531
23. Aggregate write-ins for special surplus funds	X X X	X X X		
24. Common capital stock	X X X	X X X		
25. Preferred capital stock	X X X	X X X		
26. Gross paid in and contributed surplus	X X X	X X X		
27. Surplus notes	X X X	X X X		
28. Aggregate write-ins for other than special surplus funds	X X X	X X X		
29. Unassigned funds (surplus)	X X X	X X X	327,681,664	412,317,769
30. Less treasury stock, at cost:				
30.1 0 shares common (value included in Line 24 \$ 0)	X X X	X X X		
30.2 0 shares preferred (value included in Line 25 \$ 0)	X X X	X X X		
31. Total capital and surplus (Lines 23 to 29 minus Line 30)	X X X	X X X	327,681,664	412,317,769
32. Total liabilities, capital and surplus (Lines 22 and 31)	X X X	X X X	678,747,256	710,342,300

DETAILS OF WRITE-IN LINES				
2101. UNFUNDED BENEFIT OBLIG/OTHER CARRIER PAYABLES	728,637		728,637	934,999
2102. LIABILITY FOR DIRECT PAY PREMIUM ASSISTANCE PROGRAM	6,370,473		6,370,473	8,113,791
2103. OTHER ACCOUNTS PAYABLE	10,131,499		10,131,499	8,321,891
2198. Summary of remaining write-ins for Line 21 from overflow page	22,094,257		22,094,257	6,442,949
2199. Totals (Lines 2101 through 2103 plus 2198) (Line 21 above)	39,324,866		39,324,866	23,813,630
2301. ....	X X X	X X X		
2302. ....	X X X	X X X		
2303. ....	X X X	X X X		
2398. Summary of remaining write-ins for Line 23 from overflow page	X X X	X X X		
2399. Totals (Lines 2301 through 2303 plus 2398) (Line 23 above)	X X X	X X X		
2801. ....	X X X	X X X		
2802. ....	X X X	X X X		
2803. ....	X X X	X X X		
2898. Summary of remaining write-ins for Line 28 from overflow page	X X X	X X X		
2899. Totals (Lines 2801 through 2803 plus 2898) (Line 28 above)	X X X	X X X		

STATEMENT OF REVENUE AND EXPENSES

	Current Year To Date		Prior Year To Date	Prior Year Ended December 31
	1 Uncovered	2 Total	3 Total	4 Total
1. Member Months	X X X	3,983,687	4,479,295	5,979,122
2. Net premium income (including \$ 0 non-health premium income)	X X X	1,284,209,384	1,325,996,704	1,755,800,556
3. Change in unearned premium reserves and reserve for rate credits	X X X			
4. Fee-for-service (net of \$ 0 medical expenses)	X X X			
5. Risk revenue	X X X			
6. Aggregate write-ins for other health care related revenues	X X X			
7. Aggregate write-ins for other non-health revenues	X X X			
8. Total revenues (Lines 2 to 7)	X X X	1,284,209,384	1,325,996,704	1,755,800,556
Hospital and Medical:				
9. Hospital/medical benefits		797,700,166	801,657,862	1,065,866,570
10. Other professional services		20,818,851	20,439,161	26,398,127
11. Outside referrals				
12. Emergency room and out-of-area		108,339,821	95,467,072	128,411,316
13. Prescription drugs		151,486,624	156,247,127	202,251,613
14. Aggregate write-ins for other hospital and medical		37,698,552	39,557,732	52,633,894
15. Incentive pool, withhold adjustments and bonus amounts				
16. Subtotal (Lines 9 to 15)		1,116,044,014	1,113,368,954	1,475,561,520
Less:				
17. Net reinsurance recoveries		83,181	556,156	816,184
18. Total hospital and medical (Lines 16 minus 17)		1,115,960,833	1,112,812,798	1,474,745,336
19. Non-health claims (net)				
20. Claims adjustment expenses, including \$ 17,669,359 cost containment expenses		65,295,801	57,805,269	77,527,212
21. General administrative expenses		120,739,279	110,688,171	156,091,304
22. Increase in reserves for life and accident and health contracts (including \$ 0 increase in reserves for life only)		70,514,000		
23. Total underwriting deductions (Lines 18 through 22)		1,372,509,913	1,281,306,238	1,708,363,852
24. Net underwriting gain or (loss) (Lines 8 minus 23)	X X X	(88,300,529)	44,690,466	47,436,704
25. Net investment income earned		15,854,221	18,875,718	24,712,879
26. Net realized capital gains (losses) less capital gains tax of \$ 0		74,978	(3,262,927)	(19,634,413)
27. Net investment gains (losses) (Lines 25 plus 26)		15,929,199	15,612,791	5,078,466
28. Net gain or (loss) from agents' or premium balances charged off [ (amount recovered \$ 0) (amount charged off \$ 0) ]				
29. Aggregate write-ins for other income or expenses		3,381,675	1,213,632	(2,300,080)
30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29)	X X X	(68,989,655)	61,516,889	50,215,090
31. Federal and foreign income taxes incurred	X X X	(3,235,688)	12,354,615	6,676,498
32. Net income (loss) (Lines 30 minus 31)	X X X	(65,753,967)	49,162,274	43,538,592

DETAILS OF WRITE-IN LINES				
0601.	X X X			
0602.	X X X			
0603.	X X X			
0698. Summary of remaining write-ins for Line 06 from overflow page	X X X			
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 06 above)	X X X			
0701.	X X X			
0702.	X X X			
0703.	X X X			
0798. Summary of remaining write-ins for Line 07 from overflow page	X X X			
0799. Totals (Lines 0701 through 0703 plus 0798) (Line 07 above)	X X X			
1401. MENTAL HEALTH		37,698,552	39,557,732	52,633,894
1402.				
1403.				
1498. Summary of remaining write-ins for Line 14 from overflow page				
1499. Totals (Lines 1401 through 1403 plus 1498) (Line 14 above)		37,698,552	39,557,732	52,633,894
2901. ELECTRONIC HEALTH RECORDS		(482,486)	(759,300)	(1,122,100)
2902. REALIZED GAIN ON SALE OF BUILDING		3,066,726	1,393,965	2,230,344
2903. DIRECT PAY PREMIUM ASSISTANCE				(2,000,000)
2998. Summary of remaining write-ins for Line 29 from overflow page		797,435	578,967	(1,408,324)
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)		3,381,675	1,213,632	(2,300,080)

STATEMENT OF REVENUE AND EXPENSES (Continued)

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
CAPITAL & SURPLUS ACCOUNT			
33. Capital and surplus prior reporting year	412,317,769	428,810,355	428,810,355
34. Net income or (loss) from Line 32	(65,753,967)	49,162,274	43,538,592
35. Change in valuation basis of aggregate policy and claim reserves			
36. Change in net unrealized capital gains (losses) less capital gains tax of \$ 0	13,864,142	(12,081,642)	(12,332,448)
37. Change in net unrealized foreign exchange capital gain or (loss)			
38. Change in net deferred income tax	8,085,710	3,907,048	6,591,618
39. Change in nonadmitted assets	(36,164,410)	(25,660,218)	(52,697,449)
40. Change in unauthorized reinsurance			
41. Change in treasury stock			
42. Change in surplus notes			
43. Cumulative effect of changes in accounting principles			
44. Capital Changes:			
44.1 Paid in			
44.2 Transferred from surplus (Stock Dividend)			
44.3 Transferred to surplus			
45. Surplus adjustments:			
45.1 Paid in			
45.2 Transferred to capital (Stock Dividend)			
45.3 Transferred from capital			
46. Dividends to stockholders			
47. Aggregate write-ins for gains or (losses) in surplus	(4,667,580)	(330,612)	(1,592,899)
48. Net change in capital and surplus (Lines 34 to 47)	(84,636,105)	14,996,850	(16,492,586)
49. Capital and surplus end of reporting period (Line 33 plus 48)	327,681,664	443,807,205	412,317,769

DETAILS OF WRITE-IN LINES			
4701. OTHER COMPREHENSIVE INCOME			
4702. CHANGE IN UNRECOGNIZED PRIOR SERVICE COST	(4,667,580)	(330,612)	(440,816)
4703. CHANGE IN PENSION PLAN INTANGIBLE ASSET			(1,152,083)
4798. Summary of remaining write-ins for Line 47 from overflow page			
4799. Totals (Lines 4701 through 4703 plus 4798) (Line 47 above)	(4,667,580)	(330,612)	(1,592,899)

CASH FLOW

	1	2
Cash from Operations	Current Year To Date	Prior Year Ended December 31
1. Premiums collected net of reinsurance	1,301,259,684	1,743,934,302
2. Net investment income	16,541,710	25,374,520
3. Miscellaneous income	1,638,357	(2,159,863)
4. Total (Lines 1 to 3)	1,319,439,751	1,767,148,959
5. Benefit and loss related payments	1,217,854,248	1,582,015,076
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7. Commissions, expenses paid and aggregate write-ins for deductions	130,631,801	138,844,667
8. Dividends paid to policyholders		
9. Federal and foreign income taxes paid (recovered) net of \$ 0 tax on capital gains (losses)	(4,759,844)	14,477,446
10. Total (Lines 5 through 9)	1,343,726,205	1,735,337,189
11. Net cash from operations (Line 4 minus Line 10)	(24,286,454)	31,811,770
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	148,020,730	187,396,373
12.2 Stocks	9,657,841	28,983,304
12.3 Mortgage loans		
12.4 Real estate		24,327,842
12.5 Other invested assets		
12.6 Net gains (or losses) on cash, cash equivalents and short-term investments		
12.7 Miscellaneous proceeds	39,279,490	45,152,646
12.8 Total investment proceeds (Lines 12.1 to 12.7)	196,958,061	285,860,165
13. Cost of investments acquired (long-term only):		
13.1 Bonds	76,271,568	155,965,681
13.2 Stocks	10,038,886	50,634,924
13.3 Mortgage loans		
13.4 Real estate	41,897,119	68,850,449
13.5 Other invested assets	1,233,645	2,122,629
13.6 Miscellaneous applications	43,069,575	44,394,758
13.7 Total investments acquired (Lines 13.1 to 13.6)	172,510,793	321,968,441
14. Net increase (or decrease) in contract loans and premium notes		
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	24,447,268	(36,108,276)
Cash from Financing and Miscellaneous Sources		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes		
16.2 Capital and paid in surplus, less treasury stock		
16.3 Borrowed funds		
16.4 Net deposits on deposit-type contracts and other insurance liabilities		
16.5 Dividends to stockholders		
16.6 Other cash provided (applied)	14,878,570	(1,533,246)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	14,878,570	(1,533,246)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	15,039,384	(5,829,752)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year	19,927,368	25,757,120
19.2 End of period (Line 18 plus Line 19.1)	34,966,752	19,927,368

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001		
20.0002		
20.0003		

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10
		2	3							
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	499,151	14,080	231,850	25,337		28,551	23,657	39,836	13,922	121,918
2. First Quarter	443,951	14,144	219,240	25,219		27,771	23,285	39,754	14,092	80,446
3. Second Quarter	442,515	13,974	218,273	25,126		28,290	23,173	39,572	14,002	80,105
4. Third Quarter	438,841	14,681	214,028	25,117		26,848	23,029	39,602	14,281	81,255
5. Current Year										
6. Current Year Member Months	3,983,687	128,262	1,965,387	226,730		245,311	208,534	357,041	126,847	725,575
Total Member Ambulatory Encounters for Period:										
7. Physician	1,514,643	45,358	1,008,046					398,796	62,443	
8. Non-Physician	594,974	18,901	437,399					112,445	26,229	
9. Totals	2,109,617	64,259	1,445,445					511,241	88,672	
10. Hospital Patient Days Incurred	99,661	2,753	40,363					53,144	3,401	
11. Number of Inpatient Admissions	21,647	591	10,343					9,825	888	
12. Health Premiums Written (a)	1,287,750,107	42,907,056	733,557,815	36,857,970		23,239,184	75,219,043	332,231,638	32,369,566	11,367,835
13. Life Premiums Direct										
14. Property/Casualty Premiums Written										
15. Health Premiums Earned	1,284,209,384	42,907,056	730,246,901	36,857,970		23,239,184	75,219,043	332,231,638	32,139,757	11,367,835
16. Property/Casualty Premiums Earned										
17. Amount Paid for Provision of Health Care Services	1,130,055,729	34,547,629	638,700,098	34,038,200		21,057,851	71,624,427	291,004,131	29,763,819	9,319,574
18. Amount Incurred for Provision of Health Care Services	1,115,960,833	34,465,583	630,655,792	33,606,200		20,818,851	70,629,650	285,682,239	30,424,733	9,677,785

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$ 0.



### CLAIMS UNPAID AND INCENTIVE POOL, WITHHOLD AND BONUS (Reported and Unreported)

## Aging Analysis of Unpaid Claims

[illegible]

UNDERWRITING AND INVESTMENT EXHIBIT  
ANALYSIS OF CLAIMS UNPAID - PRIOR YEAR - NET OF REINSURANCE

Line of Business	Claims Paid Year to Date		Liability End of Current Quarter		5  Claims Incurred in Prior Years (Columns 1 + 3)	6  Estimated Claim Reserve and Claim Liability Dec. 31 of Prior Year
	1  On Claims Incurred Prior to January 1 of Current Year	2  On Claims Incurred During the Year	3  On Claims Unpaid Dec. 31 of Prior Year	4  On Claims Incurred During the Year		
1. Comprehensive (hospital and medical)	74,760,688	598,487,039	949,923	75,165,714	75,710,611	83,555,314
2. Medicare Supplement	5,808,151	28,230,049	144,149	5,242,851	5,952,300	5,819,000
3. Dental only	1,865,302	19,192,549	15,042	1,395,958	1,880,344	1,650,000
4. Vision only						
5. Federal Employees Health Benefits Plan	6,342,262	65,282,165	106,077	6,033,075	6,448,339	7,133,929
6. Title XVIII - Medicare	27,302,255	263,701,876	153,817	25,310,093	27,456,072	30,785,802
7. Title XIX - Medicaid	2,689,747	27,074,072	43,539	3,957,495	2,733,286	3,340,120
8. Other health	687,333	8,632,241	394,521	145,238	1,081,854	868,223
9. Health subtotal (Lines 1 to 8)	119,455,738	1,010,599,991	1,807,068	117,250,424	121,262,806	133,152,388
10. Health care receivables (a)						
11. Other non-health						
12. Medical incentive pools and bonus amounts			415,000		415,000	415,000
13. Totals	119,455,738	1,010,599,991	2,222,068	117,250,424	121,677,806	133,567,388

(a) Excludes \$ loans or advances to providers not yet expensed.

## NOTES TO FINANCIAL STATEMENTS

---

1. Summary of Significant Accounting Policies

- no significant change

2. Accounting Changes and Correction of Errors

- no significant change

3. Business Combinations and Goodwill

- no significant change

4. Discontinued Operations

- no significant change

5. Investments

- no significant change

6. Joint Ventures, Partnerships and Limited Liability Companies

- no significant change

7. Investment Income

- no significant change

8. Derivative Instruments

- no significant change

9. Income Taxes

- no significant change

10. Information Concerning Parent, Subsidiaries and Affiliates

- no significant change

11. Debt

- no significant change

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

- no significant change

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

10) The portion of unassigned funds (surplus) represented was reduced by the following item:  
- Nonadmitted assets - \$154,052,648

14. Contingencies

- no significant change

15. Leases

- no significant change

## NOTES TO FINANCIAL STATEMENTS

### 16. Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

- no significant change

### 17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

- no significant change

### 18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

A) The Plan is not an ASO Administrator for uninsured A&H Plans and the uninsured portion of partially insured plans.

B) The Plan is an ASC Administrator for uninsured A&H Plans and the uninsured portion of partially insured plans.

The gain from operations from Administrative Services Contract (ASC) uninsured plans and the uninsured portion of partially insured plans was as follows during January 1, - September 30, 2009:

	<u>ASC</u> <u>Uninsured</u> <u>Plans</u>	<u>Uninsured</u> <u>Portion of</u> <u>Partially</u> <u>Insured Plans</u>	<u>Total</u> <u>ASC</u>
a. Gross reimbursement for medical cost incurred	\$603,382,561	- -	\$603,382,561
b. Gross administrative fees accrued	36,662,737	- -	36,662,737
c. Other income or expenses (including interest paid to or received from plans)	- -	- -	- -
d. Gross expenses incurred (claims and administrative)	664,065,323	- -	664,065,323
e. Total net gain or (loss) from operations	(24,020,025)	- -	(24,020,025)

C) The Plan did not have a Medicare or similarly structured cost based reimbursement contract during 2009.

### 19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

- no significant change

### 20. Other Items

The Plan has completed construction of a new corporate office building. The building will be fully occupied by November 2009. Total costs net of debt as reported on page 2, line 4.1 is \$35,050,919. As of September 30, 2009 total construction costs have amounted to \$118,982,355 and encumbrances are \$83,931,436.

### 21. Events Subsequent

- no significant change

### 22. Reinsurance

## NOTES TO FINANCIAL STATEMENTS

- no significant change

### 23. Retrospectively Rated Contracts & Contracts Subject to Redetermination

- no significant change

### 24. Change in Incurred Claims and Claim Adjustment Expenses

Reserves as of December 31, 2008 were \$170,833,000. As of September 30, 2009, \$127,329,000 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$2,234,000 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on Comprehensive and Medicare lines of insurance. Therefore, there has been an \$12,585,000 favorable prior-year development since December 31, 2008 to September 30, 2009. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. The Plan did not experience prior year claim development on retrospectively rated policies.

### 25. Intercompany Pooling Arrangements

- no significant change

### 26. Structured Settlements

- no significant change

### 27. Health Care Receivables

The Plan has a health care receivable of \$2,350,000 issued in the second quarter of 2009 to a participating facility. The agreement stipulates the facility to pay in equal installments the amounts advanced over 24 months commencing March 1, 2010. This amount is a non-admitted asset in accordance with SSAP 84.

### 28. Participating Policies

- no significant change

### 29. Premium Deficiency Reserves

As of September 30, 2009, the Plan had liabilities of \$70,700,000 related to premium deficiency reserves of which \$67,900,000 relates to the comprehensive line of business, \$600,000 to Medicare supplement and \$2,200,000 for its Medicaid contract with the State of Rhode Island. This is an increase of \$70,514,000 compared to December 31, 2008. The Plan did not consider anticipated investment income when calculating its premium deficiency reserves.

### 30. Anticipated Salvage and Subrogation

- no significant change

GENERAL INTERROGATORIES

(Responses to these interrogatories should be based on changes that have occurred since prior year end unless otherwise noted)

PART 1 – COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes [ ] No [ X ]

1.2 If yes, has the report been filed with the domiciliary state?

Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [ X ] No [ ]

2.2 If yes, date of change:

06/04/2009

3. Have there been any substantial changes in the organizational chart since the prior quarter end?  
If yes, complete the Schedule Y – Part 1 – organizational chart.

Yes [ ] No [ X ]

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes [ ] No [ X ]

4.2 If yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?  
If yes, attach an explanation.

Yes [ ] No [ ] N/A [ X ]

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2005

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.

12/31/2005

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).

03/29/2007

6.4 By what department or departments?  
RHODE ISLAND DEPARTMENT OF BUSINESS REGULATION - INSURANCE DIVISION

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

Yes [ X ] No [ ] N/A [ ]

6.6 Have all of the recommendations within the latest financial examination report been complied with?

Yes [ X ] No [ ] N/A [ ]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes [ ] No [ X ]

7.2 If yes, give full information

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?

Yes [ ] No [ X ]

GENERAL INTERROGATORIES

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

.....  
.....  
.....  
.....

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [ ] No [ X ]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Office of Thrift Supervision (OTS), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 OTS	6 FDIC	7 SEC
..... .....	..... .....	.....	.....	.....	.....	.....

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?  
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;  
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;  
(c) Compliance with applicable governmental laws, rules, and regulations;  
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and  
(e) Accountability for adherence to the code.

Yes [ X ] No [ ]

9.11 If the response to 9.1 is No, please explain:

.....  
.....  
.....  
.....

9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [ X ]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

.....  
.....  
.....  
.....

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [ X ]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

.....  
.....  
.....  
.....

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [ X ] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ \_\_\_\_\_

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [ X ]

11.2 If yes, give full and complete information relating thereto:

.....  
.....  
.....  
.....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ \_\_\_\_\_

GENERAL INTERROGATORIES

13. Amount of real estate and mortgages held in short-term investments: \$

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]

14.2 If yes, please complete the following:	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$	\$
14.22 Preferred Stock	\$	\$
14.23 Common Stock	\$	\$
14.24 Short-Term Investments	\$	\$
14.25 Mortgage Loans on Real Estate	\$	\$
14.26 All Other	\$ 3,762,587	\$ 3,801,600
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 3,762,587	\$ 3,801,600
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	\$

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [ ] No [X]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [ ]  
If no, attach a description with this statement.

16. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 3, III Conducting Examinations, F – Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No [ ]

16.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
STATE STREET BANK	200 CLARENDON STREET BOSTON, MA 02111

16.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? Yes [ ] No [X]

16.4 If yes, give full and complete information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason



GENERAL INTERROGATORIES

16.5 Identify all investment advisors, broker/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address
107423	CONNING ASSET MANAGEMENT	ONE FINANCIAL PLAZA HARTFORD CT 06103
108254	ADVISORY RESEARCH	TWO PRUDENTIAL PLAZA 180 N. STETSON
108254	ADVISORY RESEARCH	SUITE 5780, CHICAGO, IL 60601
145923	GLOBAL CURRENTS INVESTMENT	DELAWARE CORPORATE CENTER II
145923	GLOBAL CURRENTS INVESTMENT	2 RIGHTER PARKWAY
145923	GLOBAL CURRENTS INVESTMENT	WILMINGTON, DE 19803

17.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed?

Yes [X] No [ ]

17.2 If no, list exceptions:

## SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1	2	3	4	5	6	7
NAIC Company Cod	Federal ID Number	Effective Date	Name of Reinsurer	Location	Type of Reinsurance Ceded	Is Insurer Authorized? (Yes or No)
			NONE			

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS  
Current Year To Date - Allocated by States and Territories

States, Etc.	1	Direct Business Only							
		2	3	4	5	6	7	8	9
	Active Status	Accident & Health Premiums	Medicare Title XVIII	Medicaid Title XIX	Federal Employees Health Benefits Program Premiums	Life & Annuity Premiums & Other Considerations	Property / Casualty Premiums	Total Columns 2 Through 7	Deposit-Type Contracts
1. Alabama	AL	N							
2. Alaska	AK	N							
3. Arizona	AZ	N							
4. Arkansas	AR	N							
5. California	CA	N							
6. Colorado	CO	N							
7. Connecticut	CT	N							
8. Delaware	DE	N							
9. District of Columbia	DC	N							
10. Florida	FL	N							
11. Georgia	GA	N							
12. Hawaii	HI	N							
13. Idaho	ID	N							
14. Illinois	IL	N							
15. Indiana	IN	N							
16. Iowa	IA	N							
17. Kansas	KS	N							
18. Kentucky	KY	N							
19. Louisiana	LA	N							
20. Maine	ME	N							
21. Maryland	MD	N							
22. Massachusetts	MA	N							
23. Michigan	MI	N							
24. Minnesota	MN	N							
25. Mississippi	MS	N							
26. Missouri	MO	N							
27. Montana	MT	N							
28. Nebraska	NE	N							
29. Nevada	NV	N							
30. New Hampshire	NH	N							
31. New Jersey	NJ	N							
32. New Mexico	NM	N							
33. New York	NY	N							
34. North Carolina	NC	N							
35. North Dakota	ND	N							
36. Ohio	OH	N							
37. Oklahoma	OK	N							
38. Oregon	OR	N							
39. Pennsylvania	PA	N							
40. Rhode Island	RI	L	846,696,188	332,118,637	32,369,566	75,219,043		1,286,403,434	
41. South Carolina	SC	N							
42. South Dakota	SD	N							
43. Tennessee	TN	N							
44. Texas	TX	N							
45. Utah	UT	N							
46. Vermont	VT	N							
47. Virginia	VA	N							
48. Washington	WA	N							
49. West Virginia	WV	N							
50. Wisconsin	WI	N							
51. Wyoming	WY	N							
52. American Samoa	AS	N							
53. Guam	GU	N							
54. Puerto Rico	PR	N							
55. U.S. Virgin Islands	VI	N							
56. Northern Mariana Islands	MP	N							
57. Canada	CN	N							
58. Aggregate other alien	OT	X X X							
59. Subtotal	X X X	846,696,188	332,118,637	32,369,566	75,219,043			1,286,403,434	
60. Reporting entity contributions for Employee Benefit Plans	X X X	1,233,672	113,001					1,346,673	
61. Totals (Direct Business)	(a) 1	847,929,860	332,231,638	32,369,566	75,219,043			1,287,750,107	

DETAILS OF WRITE-INS									
5801.	X X X								
5802.	X X X								
5803.	X X X								
5898. Summary of remaining write-ins for Line 58	X X X								
5899. Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)	X X X								

(a) Insert the number of L responses except for Canada and Other Alien.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAIC Group Code	Group Name	NAIC Company Code	State of Domicile	Federal ID Number	Company Name
0000	BLUE CROSS & BLUE SHIELD OF RHODE ISLAN	53473	RI	05-0158952	BLUE CROSS & BLUE SHIELD OF RHODE ISLAND
0000	HEALTH & WELLNESS INSTITUTE	00000	RI	20-4336322	HEALTH & WELLNESS INSTITUTE

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

	Response
1. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	YES

OVERFLOW PAGE FOR WRITE-INS

Page 2 - Continuation

ASSETS

	Current Statement Date			4  December 31 Prior Year Net Admitted Assets
	1  Assets	2  Nonadmitted Assets	3  Net Admitted Assets (Cols. 1 - 2)	
REMAINING WRITE-INS AGGREGATED AT LINE 23 FOR OTHER THAN INVESTED ASSETS				
2304. FEP UNPAID CLAIMS	5,577,000		5,577,000	6,186,000
2305. COLLATERAL FUND HOME & HOST	391,662		391,662	424,899
2306. PNS EQUIPMENT/BLUE CROSS MDSE INVENTORY	45,804	25,268	20,536	
2307. LEASEHOLD IMPROVEMENTS	147,859	147,859		
2308. HISTORIC PRESERVATION TAX CREDITS	2,711,000		2,711,000	
2309.				
2310.				
2311.				
2312.				
2313.				
2314.				
2315.				
2316.				
2317.				
2318.				
2319.				
2320.				
2321.				
2322.				
2323.				
2324.				
2325.				
2397. Totals (Lines 2304 through 2325) (Page 2, Line 2398)	8,873,325	173,127	8,700,198	6,610,899

OVERFLOW PAGE FOR WRITE-INS

Page 3 - Continuation  
LIABILITIES, CAPITAL AND SURPLUS

		Current Period			Prior Year
		1 Covered	2 Uncovered	3 Total	4 Total
REMAINING WRITE-INS AGGREGATED AT LINE 21 FOR OTHER LIABILITIES					
2104.	PAYABLE FOR ANNUAL EXPERIENCE ACCOUNTING	302,380		302,380	869,707
2105.	FEP & MISCELLANEOUS CLAIMS PAYABLES	1,030,411		1,030,411	957,248
2106.	CAPITAL LEASES	97,078		97,078	155,299
2107.	DEFERRED GAIN ON SALE OF BUILDING	1,393,969		1,393,969	4,460,695
2108.	ACCRUED CAPITAL EXPENSES	19,270,419		19,270,419	
2109.					
2110.					
2111.					
2112.					
2113.					
2114.					
2115.					
2116.					
2117.					
2118.					
2119.					
2120.					
2121.					
2122.					
2121.					
2124.					
2125.					
2197.	Totals (Lines 2104 through 2125) (Page 3, Line 2198)	22,094,257		22,094,257	6,442,949

OVERFLOW PAGE FOR WRITE-INS

STATEMENT OF REVENUE AND EXPENSES

	Current Year		Prior Year	Prior Year Ended
	To Date		To Date	December 31
	1	2	3	4
	Uncovered	Total	Total	Total
REMAINING WRITE-INS AGGREGATED AT LINE 29 FOR GAINS AND LOSSES IN SURPLUS				
2904. BAD DEBT LANDMARK HOSPITAL				(2,526,079)
2905. HEALTH INFORMATION EXCHANGE				(570,000)
2906. INTEREST INCOME (NET OF PENALTIES)		(68,936)	806,551	66,733
2907. STOP-LOSS COMMISSION FEES		28,370	28,786	28,786
2908. OTHER INCOME ( NOTE RECEIVABLE)		127,540	213,582	276,718
2909. BANK SERVICE CHARGES		(241,368)	(224,932)	(301,301)
2910. INVESTMENT EXPENSE (PREMIUM ASSISTANCE PROGRAM)		(239,711)	(245,020)	(330,370)
2911. INTEREST ON SETTLEMENT FROM PBM				918,377
2912. INTEREST ON IRS SETTLEMENT				949,144
2913. OTHER INCOME FROM REFUNDS				79,668
2914. INCOME FROM HISTORIC TAX CREDITS		1,191,540		
2915.				
2916.				
2917.				
2918.				
2919.				
2920.				
2921.				
2922.				
2923.				
2924.				
2925.				
2997. Totals (Lines 2904 through 2925) (Page 4, Line 2998)		797,435	578,967	(1,408,324)



SCHEDULE A - VERIFICATION  
Real Estate

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	32,641,623	19,652,396
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	41,897,119	68,850,449
2.2 Additional investment made after acquisition	(39,279,490)	(37,869,389)
3. Current year change in encumbrances		6,523,936
4. Total gain (loss) on disposals		24,327,842
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation	208,333	187,927
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)	35,050,919	32,641,623
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	35,050,919	32,641,623

SCHEDULE B - VERIFICATION  
Mortgage Loans

	1 Year To Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and mortgage interest points and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)		
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)		

NONE

SCHEDULE BA - VERIFICATION  
Other Long-Term Invested Assets

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	3,956,436	694,224
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	1,233,645	2,122,629
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	(154,836)	1,139,583
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)	5,035,245	3,956,436
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	5,035,245	3,956,436

SCHEDULE D - VERIFICATION  
Bonds and Stocks

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	532,996,617	576,551,430
2. Cost of bonds and stocks acquired	86,310,454	206,600,605
3. Accrual of discount	404,935	797,967
4. Unrealized valuation increase (decrease)	14,018,978	(13,472,032)
5. Total gain (loss) on disposals	2,380,012	(1,820,724)
6. Deduct consideration for bonds and stocks disposed of	157,678,571	216,379,677
7. Deduct amortization of premium	1,074,676	1,467,263
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	2,305,034	17,813,689
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	475,052,715	532,996,617
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	475,052,715	532,996,617

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity  
During the Current Quarter for all Bonds and Preferred Stock by Rating Class

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	432,532,594	68,177,769	85,214,642	(209,735)	463,140,902	432,532,594	415,285,986	486,228,396
2. Class 2 (a)	6,992,763		166,665	1,587	12,987,776	6,992,763	6,827,685	9,986,409
3. Class 3 (a)	3,998,686		1,999,004	113		3,998,686	1,999,795	
4. Class 4 (a)								
5. Class 5 (a)								
6. Class 6 (a)								
7. Total Bonds	443,524,043	68,177,769	87,380,311	(208,035)	476,128,678	443,524,043	424,113,466	496,214,805
PREFERRED STOCK								
8. Class 1								
9. Class 2								
10. Class 3								
11. Class 4								
12. Class 5	515,257				515,257	515,257	515,257	515,257
13. Class 6								
14. Total Preferred Stock	515,257				515,257	515,257	515,257	515,257
15. Total Bonds & Preferred Stock	444,039,300	68,177,769	87,380,311	(208,035)	476,643,935	444,039,300	424,628,723	496,730,062

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated, short-term and cash-equivalent bonds by NAIC designation:

NAIC 1 \$ 0; NAIC 2 \$ 0; NAIC 3 \$ 0; NAIC 4 \$ 0; NAIC 5 \$ 0; NAIC 6 \$ 0

SCHEDULE DA - PART 1  
Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year To Date	Paid for Accrued Interest Year To Date
9199999	22,257,179	X X X	22,257,179	10,725	

SCHEDULE DA - VERIFICATION  
Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	23,843,564	24,046,300
2. Cost of short-term investments acquired	168,632,995	1,049,472,175
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	170,219,379	1,049,674,911
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	22,257,180	23,843,564
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	22,257,180	23,843,564

## SCHEDULE DB - PART F - SECTION 1

## Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
1  Replication RSAT Number	2  Description	3  NAIC Designation or Other Description	4  Statement Value	5  Fair Value	Derivative Instruments Open		Cash Instrument(s) Held				
					6  Description	7  Fair Value	8  CUSIP	9  Description	10  Statement Value	11  Fair Value	12  NAIC Designation or Other Description
					NONE						
9999999	Totals				XXX		XXX	XXX			XXX

**S104**

SCHEDULE DB - PART F - SECTION 2

Reconciliation of Replicated (Synthetic) Assets Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year to Date	
	1	2	3	4	5	6	7	8	9	10
	Number of Positions	Total Replicated (Synthetic) Assets Statement Value	Number of Positions	Total Replicated (Synthetic) Assets Statement Value	Number of Positions	Total Replicated (Synthetic) Assets Statement Value	Number of Positions	Total Replicated (Synthetic) Assets Statement Value	Number of Positions	Total Replicated (Synthetic) Assets Statement Value
1. Beginning Inventory										
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replicated Asset Statement Value	X X X		X X X		X X X		X X X		X X X	
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replicated (Synthetic) Asset Statement Value	X X X		X X X		X X X		X X X		X X X	
7. Ending Inventory										

505

NONE

SCHEDULE E - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	19,881,669	22,885,145
2. Cost of cash equivalents acquired	609,872,287	3,093,100,591
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	629,323,404	3,096,104,067
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	430,552	19,881,669
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	430,552	19,881,669

## SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Current Quarter

1  Description of Property	Location		4  Date Acquired	5  Name of Vendor	6  Actual Cost at Time of Acquisition	7  Amount of Encumbrances	8  Book/Adjusted Carrying Value Less Encumbrances	9  Additional Investment Made After Acquisition
	2  City	3  State						
Parcel 2 at Capital Center	Providence	RI	09/30/2009	Dimeo Corp		(39,279,490)		8,910,839
0199999 Acquired by Purchase						(39,279,490)		8,910,839
0399999 Totals						(39,279,490)		8,910,839

E01

## SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

[illegible]

## SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED During the Current Quarter

[illegible]

**E02**

## SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

[illegible]



## SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED During the Current Quarter

CUSIP Identification	Name or Description	Location		Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
		City	State									
000000-00-0	INTERNATIONAL PLAN SOLUTIONS, LLC	NEW CASTLE	DE	BCBSA		06/26/2009		1,233,645				2.780
1699999	Common Stocks - Joint Venture, Partnership or Limited Liability Interests - Affiliated							1,233,645				X X X
4099999	Subtotal Affiliated							1,233,645				X X X
4199999	Totals							1,233,645				X X X

**E03**

## SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

[illegible]

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Ident- ification	2  Description	3  Foreign	4  Date Acquired	5  Name of Vendor	6 Number of Shares of Stock	7  Actual Cost	8  Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
912828-EW-6 912828-ED-8	US TREASURY N/B US TREASURY NT		09/15/2009 08/15/2009	BANK OF AMERICA US BANK		3,827,305 603,793	3,500,000.00 582,000.00	13,696 261	1 1
0399999	Total Bonds U. S. Government				X X X	4,431,098	4,082,000.00	13,957	X X X
312935-F3-8 3128MM-K3-6	FHLMC GOLD #A88286 FHLMC GOLD #G18313		09/22/2009 09/21/2009	BANQUE PARIBAS CSFB		3,090,172 3,038,563	2,996,643.66 2,942,250.27	11,654 10,666	1 1
3199999	U.S. Total Bonds Special Revenue and Special Assessment and all Non-Guaranteed Obligations				X X X	6,128,735	5,938,893.93	22,320	X X X
134429-AR-0 17314J-AP-8 172967-EZ-0 43812W-AC-1 438516-AW-6 69361Y-AF-0 90327X-AC-8 92976W-BJ-4	CAMPBELL SOUP COMPANY CITIBANK NA CITIGROUP INC HAROT 2009-3 A3 HONEYWELL INTERNATIONAL PEGTF 2001-1 A6 USAOT 2009-1 A3 WACHOVIA CORP		09/28/2009 09/15/2009 09/17/2009 07/07/2009 09/30/2009 07/21/2009 09/02/2009 09/29/2009	CSFB CITIGROUP GLOBAL CITIGROUP GLOBAL BANK OF AMERICA RAYMOND JAMES BARCLAYS AMERICAN BARCLAYS AMERICAN WALL ST		1,089,820 999,760 1,989,900 999,831 1,054,660 2,215,000 2,048,359 1,082,144	1,000,000.00 1,000,000.00 2,000,000.00 1,000,000.00 1,000,000.00 2,000,000.00 2,000,000.00 1,011,000.00	16,250    4,014 14,322 3,859 23,014	1FE 1FE 1FE 1FE 1FE 1FE 1FE 1FE
3899999	Total Bonds Industrial and Miscellaneous (Unaffiliated)				X X X	11,479,474	11,011,000.00	61,459	X X X
8399997	Total Bonds Part 3				X X X	22,039,307	21,031,893.93	97,736	X X X
8399998	Summary Item from Part 5 for Bonds				X X X	X X X	X X X	X X X	X X X
8399999	Total Bonds				X X X	22,039,307	21,031,893.93	97,736	X X X
01741R-10-2 127097-10-3 156700-10-6 29255W-10-0 344849-10-4 608554-20-0 754730-10-9 7591EP-10-0 78440X-10-1 835898-10-7 91879Q-10-9 008916-10-8 03485P-20-1 054536-10-7 05565A-20-2	ALLEGHENY TECHNOLOGIES CABOT OIL & GAS CORP CENTURYTEL INC ENCORE ACQUISITION CO FOOT LOCKER INC MOLEX INC-A RAYMOND JAMES FINANCIAL REGIONS FINANCIAL CORP SL GREEN REALTY CORP SOTHEBYS HOLDINGS INC-A VAIL RESORTS INC AGRIUM INC ANGLO AMERICAN PLC AXA BNP PARIBAS	           I R R R	08/28/2009 07/08/2009 07/01/2009 08/28/2009 08/13/2009 08/18/2009 08/20/2009 09/30/2009 08/10/2009 08/20/2009 08/18/2009 08/10/2009 09/03/2009 08/10/2009 07/08/2009	SANFORD BERNSTEIN VARIOUS STOCK MERGER CITATION SIDOIT & COMPANY TRADING SERVICES RBC DAIN CITIGROUP GLOBAL CREDIT SUISSE FRST BOSTON JEFFERIES & CO, INC A.G.EDWARDS & SONS BNY ESI SUSQUEHANNA PARTNERS BNY ESI KNIGHT SECURITIES	1,900.000 6,110.000 22,372.100 3,130.000 14,710.000 4,700.000 3,540.000 49,820.000 950.000 5,880.000 2,420.000 1,000.000 2,400.000 1,600.000 2,800.000	60,028 180,716 587,227 121,686 169,346 76,078 79,062 312,461 31,648 101,250 72,146 49,139 38,271 36,290 89,610			L L L L L L L L L L L L L L L L

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 0.

## SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Ident- ification	2  Description	3  Foreign	4  Date Acquired	5  Name of Vendor	6 Number of Shares of Stock	7  Actual Cost	8  Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
143658-30-0	CARNIVAL CORP	R	09/03/2009	VARIOUS	2,300.000	66,023			L
D1668R-12-3	DAIMLER AG	R	07/17/2009	KNIGHT SECURITIES	300.000	12,273			L
24872B-10-0	DENSO CORP	R	07/08/2009	KNIGHT SECURITIES	700.000	73,139			L
43731F-10-2	HOME RETAIL GROUP	R	07/27/2009	CANTOR FITZGERALD & CO	3,400.000	66,942			L
404280-40-6	HSBC HOLDINGS PLC	R	09/18/2009	VARIOUS	4,100.000	219,224			L
45662N-10-3	INFINEON TECHNOLOGIES AG	R	07/27/2009	RIGHTS ISSUE	8,888.889	27,320			L
54338V-10-1	LONZA GROUP	R	09/23/2009	SUSQUEHANNA PARTNERS	20,200.000	220,542			L
656531-60-5	NORSK HYDRO AS	R	07/27/2009	UBS RESEARCH	7,600.000	43,575			L
670184-10-0	NSK LTD	R	08/18/2009	CANTOR FITZGERALD & CO	3,800.000	238,971			L
693483-10-9	POSCO ADR	R	09/18/2009	VARIOUS	2,100.000	209,307			L
826197-50-1	SIEMENS AG	R	09/18/2009	VARIOUS	1,700.000	150,343			L
85771P-10-2	STATOILHYDRO ASA	R	08/12/2009	CANTOR FITZGERALD & CO	12,500.000	271,580			L
87969N-20-4	TESTRA CORP	R	08/27/2009	KNIGHT SECURITIES	5,000.000	70,762			L
H8817H-10-0	TRANSOCEAN LTD	R	09/18/2009	VARIOUS	3,500.000	282,091			L
H89231-33-8	UBS AG	R	09/18/2009	VARIOUS	10,000.000	163,218			L
9099999	Total Common Stock Industrial and Miscellaneous (Unaffiliated)				X X X	4,120,268	X X X		X X X
784924-9U-8	SSGA S&P 500 FLAGSHIP FUND CTF		09/30/2009	DIVIDEND REINVESTMENT	1,455.438	66,588			L
9299999	Total Common Stock Mutual Funds				X X X	66,588	X X X		X X X
9799997	Total Common Stock Part 3				X X X	4,186,856	X X X		X X X
9799998	Summary Item from Part 5 for Common Stocks				X X X	X X X	X X X	X X X	X X X
9799999	Total Common Stock				X X X	4,186,856	X X X		X X X
9899999	Total Preferred and Common Stock				X X X	4,186,856	X X X		X X X
9999999	Totals				X X X	26,226,163	X X X	97.736	X X X

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues ..... 0.

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of  
During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
EIS	31398A-TL-6		07/16/2009	BANK AMERICA SECU		3,152,433	3,000,000.00	2,998,560	2,998,735		252		252		2,998,986		153,447	153,447	100,292	08/15/2011	1
	3133XG-NJ-9		09/18/2009	FEDERAL HOME LOAN BANK		3,000,000	3,000,000.00	3,001,557	3,000,387		(387)		(387)		3,000,000				150,000	09/18/2009	1
	36200Q-YY-4		09/15/2009	GNMA I 15 YR #569627		1,548	1,547.64	1,602	1,589		(3)		(3)		1,586		(39)	(39)	68	02/15/2017	1
	36201F-RA-7		09/15/2009	GNMA I 15 YR #581981		1,995	1,995.18	2,028	2,020		(2)		(2)		2,018		(23)	(23)	80	05/15/2017	1
	36201B-HY-5		09/15/2009	GNMA I 15 YR P/T POOL #578147		90,315	90,314.73	91,980	91,523		(96)		(96)		91,427		(1,112)	(1,112)	3,513	06/15/2017	1
	36201J-GM-5		09/15/2009	GNMA I 15 YR P/T POOL #584404		39,647	39,646.62	39,709	39,665		(7)		(7)		39,658		(12)	(12)	1,584	05/15/2017	1
	36200R-KH-4		09/15/2009	GNMA I 15YR #570096		3,730	3,730.11	3,781	3,765		(3)		(3)		3,762		(32)	(32)	149	12/15/2016	1
	36200R-LW-0		09/15/2009	GNMA I 30-YR #570141		1,407	1,406.95	1,407	1,407						1,407				64	12/15/2031	1
	36213A-CJ-1		09/15/2009	GNMA I 30YR #548273		316	316.18	321	320						320		(4)	(4)	14	03/15/2032	1
	36211E-KW-7		09/15/2009	GNMA I P/T POOL #510709		193	193.28	194	194						194				9	11/15/2014	1
	36211M-QZ-6		09/15/2009	GNMA I P/T POOL #517172		2,471	2,471.07	2,482	2,476		(1)		(1)		2,475		(3)	(3)	111	11/15/2014	1
	36202E-ZF-9		09/21/2009	GNMA II POOL #004342		77,115	77,115.00	78,645			(9)		(9)		78,636		(1,521)	(1,521)	1,891	01/20/2039	1
	36202E-ZG-7		09/21/2009	GNMA II POOL #004343		204,724	204,723.66	210,961			(57)		(57)		210,904		(6,181)	(6,181)	5,513	01/20/2039	1
	36202E-NA-3		09/20/2009	GNMA II POOL #3985		132,551	132,550.76	133,752	133,742		(22)		(22)		133,720		(1,169)	(1,169)	4,799	05/20/2037	1
	36205R-XM-4		09/15/2009	GNMA P/T POOL #398584		56	56.13	55	55						55		1	1	3	06/15/2029	1
	36207J-ZF-9		09/15/2009	GNMA P/T POOL #433774		1,528	1,528.45	1,560	1,558		(1)		(1)		1,558		(29)	(29)	68	05/15/2028	1
	36210B-WF-8		09/15/2009	GNMA P/T POOL #487646		1,412	1,412.22	1,387	1,388		24		24		1,412				79	09/15/2029	1
	36211E-KG-2		09/15/2009	GNMA P/T POOL #510695		1,418	1,417.99	1,431	1,424		(1)		(1)		1,423		(5)	(5)	76	11/15/2014	1
	36211M-Z7-8		09/15/2009	GNMA P/T POOL #517466		245	244.57	247	246						246		(1)	(1)	13	12/15/2014	1
	36211R-MX-4		09/15/2009	GNMA P/T POOL #520674		146	145.93	147	147						147		(1)	(1)	7	04/15/2030	1
	36211X-R7-3		09/15/2009	GNMA P/T POOL #526210		17,981	17,981.08	18,150	18,070		(19)		(19)		18,051		(70)	(70)	1,061	02/15/2015	1
	36225A-CA-6		09/15/2009	GNMA P/T POOL #780065		5,071	5,071.32	5,277	5,109		(38)		(38)		5,071				291	02/15/2010	1
	36225A-D2-3		09/15/2009	GNMA P/T POOL #780121		2,331	2,331.08	2,507	2,449		(4)		(4)		2,445		(114)	(114)	148	04/15/2025	1
	912828-FF-2		07/16/2009	US TREASURY N/B		6,771,539	6,000,000.00	6,021,563	6,017,092		(1,046)		(1,046)		6,016,045		755,493	755,493	206,393	05/15/2016	1
	912828-HZ-6		07/16/2009	BARCLAYS AMERICA		2,060,539	2,000,000.00	1,994,227	1,994,417		269		269		1,994,686		65,853	65,853	52,018	05/15/2018	1
	912828-CV-0		09/15/2009	US TREASURY NOTE		12,000,000	12,000,000.0	12,043,125	12,006,514		(6,514)		(6,514)		12,000,000				405,000	09/15/2009	1
	912828-PP-0		08/17/2009	US TREASURY NOTE		3,582,000	3,582,000.00	3,602,132	3,593,418		(11,418)		(11,418)		3,582,000				174,623	08/15/2009	1
	912828-HH-6		07/24/2009	UBS SECURITIES		3,160,313	3,000,000.00	3,082,188	3,075,478		(4,074)		(4,074)		3,071,404		88,908	88,908	88,003	11/15/2017	1
0399999	Total - Bonds - U.S. Governments				X X X	34,313,024	33,168,199.9	33,340,975	32,993,188		(23,157)		(23,157)		33,259,636		1,053,386	1,053,386	1,195,870	X X X	X X X
312967-4A-7	FEDERAL HOME LOAN GOLD		09/15/2009	PRINCIPAL RECEIPT		26,454	26,454.34	26,525	26,502		(5)		(5)		26,498		(44)	(44)	767	06/01/2019	1
312967-J7-8	FEDERAL HOME LOAN GOLD		09/15/2009	PRINCIPAL RECEIPT		13,318	13,317.82	13,343	13,334		(2)		(2)		13,332		(14)	(14)	390	05/01/2019	1
31335H-3N-1	FTW PL C90805		09/15/2009	PRINCIPAL RECEIPT		19,116	19,116.19	19,663	19,619		(17)		(17)		19,602		(486)	(486)	658	03/01/2024	1
3128NH-BR-3	FH 1J0948 5/1 ARM		09/15/2009	PRINCIPAL RECEIPT		76,305	76,304.88	76,186	76,185		(6)		(6)		76,179		126	126	2,376	03/01/2038	1
3128QJ-Q3-3	FHARM 5/1 POOL 1G1374		09/15/2009	PRINCIPAL RECEIPT		133,853	133,853.10	133,843	133,822		(11)		(11)		133,810		43	43	4,912	12/01/2036	1
3128S4-FJ-1	FHLMC ARM 3/1 POOL#1Q0169		09/15/2009	PRINCIPAL RECEIPT		83,902	83,901.74	84,118	84,107		(12)		(12)		84,095		(193)	(193)	3,057	11/01/2036	1
3128KR-3N-2	FHLMC GOLD #A61705		09/15/2009	PRINCIPAL RECEIPT		188,115	188,115.35	185,629	185,631		2,666		2,666		188,297		(182)	(182)	6,503	06/01/2037	1
3128L9-PP-2	FHLMC GOLD #A75830		09/15/2009	PRINCIPAL RECEIPT		96,657	96,657.00	96,642	96,641		(3)		(3)		96,639		18	18	3,280	04/01/2038	1

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 0.

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of  
During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
E051	312926-ZB-7		09/15/2009	FHLMC GOLD #A80738		183,231	183,231.37	183,833	183,835		(12)		(12)		183,823		(591)	(591)	6,904	08/01/2038	1
	312966-W5-9		09/15/2009	FHLMC GOLD #B14268		21,456	21,455.56	21,429	21,426		(1)		(1)		21,426		30	30	617	10/01/2019	1
	3128M5-UZ-1		09/15/2009	FHLMC GOLD #G03900		129,829	129,829.14	129,099	129,104		4		4		129,108		722	722	4,674	02/01/2038	1
	3128GW-2X-5		09/15/2009	FHLMC GOLD 15 YR #E92590		7,783	7,782.62	7,934	7,893		(8)		(8)		7,885		(102)	(102)	259	11/01/2017	1
	31294J-5N-4		09/15/2009	FHLMC GOLD 15-YR #E00853		353	353.15	354	404		(5)		(5)		399		(46)	(46)	15	04/01/2015	1
	3128GH-JZ-5		09/15/2009	FHLMC GOLD 15YR #E81180		7,487	7,486.93	7,653	7,607		(9)		(9)		7,597		(110)	(110)	340	08/01/2015	1
	3128GW-2U-1		09/15/2009	FHLMC GOLD 15YR #E92587		2,139	2,139.09	2,181	2,169		(2)		(2)		2,167		(28)	(28)	71	11/01/2017	1
	3128LX-R4-4		09/15/2009	FHLMC GOLD G02307		204,012	204,012.22	194,035	194,073		110		110		194,183		9,829	9,829	6,586	08/01/2036	1
	31292H-BB-9		09/15/2009	FHLMC GOLD P/T POOL #C00934		531	531.41	532	531						531				27	03/01/2030	1
	31294J-NS-3		09/15/2009	FHLMC GOLD P/T POOL#E00401		3,295	3,294.57	3,415	3,294		(4)		(4)		3,290		5	5	171	09/01/2010	1
	31395L-GG-0		09/15/2009	FHR 2912 MP		351,600	351,600.18	350,556	351,834		(435)		(435)		351,399		201	201	10,543	10/15/2026	1
	31395U-E3-1		09/15/2009	FHR 2980 LG		176,069	176,069.01	176,042	175,861		(63)		(63)		175,799		270	270	5,061	04/15/2025	1
	31395V-G4-5		09/15/2009	FHR 2989 TE		66,118	66,118.02	66,485	66,244		(57)		(57)		66,187		(69)	(69)	2,081	12/15/2022	1
	31396G-LP-4		09/15/2009	FHR 3101 UA		117,404	117,403.86	117,624	117,430		(103)		(103)		117,327		77	77	4,105	11/15/2031	1
	31396N-6W-1		09/15/2009	FHR 3138 PA		104,310	104,310.06	104,066	104,076		4		4		104,080		230	230	3,665	02/15/2027	1
	31397T-SN-3		09/15/2009	FHRR R016 AM		200,947	200,947.41	200,610	200,604		(17)		(17)		200,587		360	360	6,737	06/15/2018	1
	31403D-XF-1		09/25/2009	FNARM 5/1 POOL 745978		95,991	95,990.68	96,456	96,440		(13)		(13)		96,427		(437)	(437)	3,428	10/01/2036	1
	31411G-SF-0		09/25/2009	FNARM 5/1 POOL 907818		103,355	103,355.13	104,259	104,231		(20)		(20)		104,211		(856)	(856)	3,911	01/01/2037	1
	31411S-3C-8		09/25/2009	FNARM 5/1 POOL 914395		124,546	124,545.79	125,417	125,390		(844)		(844)		124,546				4,810	03/01/2037	1
	31385Y-N3-5		09/25/2009	FNMA 15 YR #556710		804	803.99	828	821		(2)		(2)		819		(15)	(15)	39	11/01/2015	1
	31388V-MM-7		09/25/2009	FNMA 15-YR #616064		5,581	5,581.34	5,604	5,593		(2)		(2)		5,591		(9)	(9)	201	11/01/2016	1
	31371H-DT-2		09/25/2009	FNMA 15YR P/T POOL #252214		1,360	1,360.35	1,382	1,361		(1)		(1)		1,360				56	01/01/2014	1
	31385P-SQ-3		09/25/2009	FNMA 15YR P/T POOL #549055		4,593	4,593.33	4,639	4,621		(5)		(5)		4,616		(23)	(23)	244	07/01/2015	1
	31409G-SV-9		09/25/2009	FNMA 5/1 ARM #870932		193,527	193,527.42	194,941	194,933		(36)		(36)		194,897		(1,370)	(1,370)	6,636	10/01/2037	1
	31411F-UW-2		09/25/2009	FNMA 7/1 ARM #906997		56,848	56,847.58	56,537	56,539		1		1		56,539		308	308	1,774	05/01/2037	1
	31380S-3Z-4		09/25/2009	FNMA DWARF P/T POOL #449116		4,050	4,049.73	4,127	4,036		(1)		(1)		4,036		14	14	182	11/01/2013	1
	31371H-FA-1		09/25/2009	FNMA P/T POOL #252261		2,158	2,158.34	2,189	2,163		(2)		(2)		2,161		(3)	(3)	94	02/01/2014	1
	31371H-X4-5		09/25/2009	FNMA P/T POOL #252799		5,588	5,587.84	5,528	5,540		2		2		5,542		46	46	264	10/01/2014	1
	31371J-S7-0		09/25/2009	FNMA P/T POOL #253542		1,188	1,187.96	1,199	1,195		(1)		(1)		1,194		(6)	(6)	67	12/01/2015	1
	31379R-EM-6		09/25/2009	FNMA P/T POOL #426840		1,176	1,175.61	1,286	1,212		(2)		(2)		1,211		(35)	(35)	71	01/01/2025	1
	31379X-H3-2		09/25/2009	FNMA P/T POOL #432350		6,188	6,187.74	6,268	6,211		(7)		(7)		6,204		(16)	(16)	257	06/01/2013	1
	31383H-PW-8		09/25/2009	FNMA P/T POOL #503637		1,855	1,855.16	1,857	1,852		(1)		(1)		1,851		4	4	77	06/01/2014	1
	31403C-6L-0		09/25/2009	FNMA POOL #745275		133,303	133,303.04	129,845	129,867		43		43		129,910		3,393	3,393	4,348	02/01/2036	1
	31407X-XZ-9		09/25/2009	FNMA POOL #844096		151,355	151,355.28	152,301	152,270		(26)		(26)		152,244		(889)	(889)	6,007	11/01/2035	1
	3128JR-P7-5		09/15/2009	FREDDIE MAC 7/1 ARM POOL 847646		338,156	338,156.30	337,469	337,481		(30)		(30)		337,452		705	705	12,621	11/01/2036	1
3199999	U.S. Total - Bonds - Special Revenue and Special Assessment Non-Guaranteed Obl				X X X	3,445,906	3,445,907.63	3,433,929	3,433,982		1,065		1,065		3,435,051		10,857	10,857	118,886	X X X	X X X
048312-AB-8	ACETF 2002-1 A2		07/20/2009	PRINCIPAL RECEIPT		158,539	158,539.22	155,864	157,491		163		163		157,655		885	885	5,006	04/20/2013	1FE

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SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of  
During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
E052	03061N-JN-0		09/08/2009	PRINCIPAL RECEIPT		128,350	128,349.83	126,520	127,917		72		72		127,989		361	361	3,795	06/06/2012	1FE
	05522R-AH-1		09/15/2009	PRINCIPAL RECEIPT		1,000,000	1,000,000.00	993,164	996,342		3,658		3,658		1,000,000				3,410	02/15/2012	1FE
	06423R-BR-6		08/17/2009	PRINCIPAL RECEIPT		2,000,000	2,000,000.00	1,956,875	1,989,519		10,481		10,481		2,000,000				52,533	04/16/2012	1FE
	07383F-GE-2		09/15/2009	PRINCIPAL RECEIPT		70,777	70,777.00	70,442	70,542		27		27		70,569		208	208	2,185	11/15/2016	1FE
	07383F-QT-8		09/14/2009	PRINCIPAL RECEIPT		20,239	20,239.15	18,633			256		256		18,889		1,350	1,350	478	03/13/2040	1FE
	14911X-AC-0		09/25/2009	PRINCIPAL RECEIPT		198,661	198,661.31	198,618	198,787		(16)		(16)		198,772		(110)	(110)	6,832	06/25/2012	1FE
	125581-AQ-1		07/16/2009	CIT GROUP INC		1,110,000	2,000,000.00	1,991,625	1,998,031		973		973		1,999,004		(889,004)	(889,004)	82,639	02/01/2010	3FE
	172967-BP-5		09/17/2009	JP MORGAN SECURIT		1,015,060	1,000,000.00	1,051,880	1,029,207		(5,300)		(5,300)		1,023,908		(8,848)	(8,848)	60,156	08/27/2012	1FE
	172967-CN-9		07/29/2009	CITIGROUP INC		1,000,000	1,000,000.00	990,330	996,513		3,487		3,487		1,000,000				42,500	07/29/2009	1FE
	12613X-DD-0		09/15/2009	CNH 2006-A A4		366,458	366,457.53	365,694	365,585		41		41		365,626		832	832	12,610	09/15/2011	1FE
	12620H-AD-9		09/15/2009	PRINCIPAL RECEIPT		600,383	600,383.06	600,323	600,485		(48)		(48)		600,437		(54)	(54)	20,180	12/15/2011	1FE
	15200D-AB-3		08/03/2009	CNP 2005-A A2		175,064	175,064.34	174,278	174,644		420		420		175,064				8,701	08/01/2014	1FE
	36158Y-GZ-6		09/10/2009	GEPMC 2002-3A A1		300,947	300,946.58	293,846	296,842		803		803		297,645		3,302	3,302	8,465	12/10/2037	1FE
	36159M-AJ-3		09/22/2009	GEEST SER 2005-2A-A4		144,394	144,394.04	144,382	144,391						144,391		3	3	4,675	06/22/2015	1FE
	361849-M6-6		09/10/2009	GMACC 2005-C1 A2		5,445	5,445.29	5,472	5,448		(4)		(4)		5,444		1	1	162	05/10/2043	1FE
	41283A-BV-0		09/15/2009	HDMOT2005-2 A2		112,151	112,150.67	111,090	111,994		34		34		112,028		122	122	2,909	02/15/2012	1FE
	42805R-AR-0		09/25/2009	HERTZ 2005-2A A4		166,667	166,666.67	166,623	166,661		4		4		166,665				6,263	02/25/2011	2FE
	477876-AC-0		09/15/2009	JDOT 2007-A A3		173,782	173,782.43	175,860	175,392		(428)		(428)		174,965		(1,183)	(1,183)	5,585	07/15/2011	1FE
	466247-TW-3		09/25/2009	JPMMT 2005-A6 3A2		135,570	135,570.44	135,152	135,108		(2)		(2)		135,105		465	465	4,727	09/25/2035	1FE
	52108H-LH-5		09/17/2009	LBUBS 2002-C4 A4		171,171	171,170.60	172,133	171,864		(161)		(161)		171,704		(533)	(533)	5,046	09/15/2026	1FE
	52108H-UK-8		09/17/2009	LBUBS 2003-C7 A2		7,313	7,313.29	7,130	7,227		45		45		7,272		42	42	186	09/15/2027	1FE
	52108H-E2-6		09/17/2009	LBUBS 2004-C4 A2		14,338	14,338.25	14,712	14,348		(16)		(16)		14,331		7	7	432	06/15/2029	1FE
	52108H-J5-4		09/17/2009	LBUBS 2004-C6 A2		185,768	185,767.88	178,780	184,426		1,043		1,043		185,470		298	298	4,615	08/15/2029	1FE
	55262T-EU-3		09/15/2009	MBNAM 1999-J A		2,000,000	2,000,000.00	2,209,219	2,061,840		(61,840)		(61,840)		2,000,000				105,000	02/15/2012	1FE
	61745M-6B-4		09/14/2009	MSC 2005-HQ6 A1		54,351	54,351.39	54,487	54,408		(57)		(57)		54,351		1	1	1,679	08/13/2042	1FE
	61746W-XM-7		09/15/2009	MSDWC 2002 - IQ3 A3		103,427	103,426.80	106,394	104,408		(256)		(256)		104,153		(726)	(726)	3,327	09/15/2037	1FE
	57164R-AW-2		09/20/2009	MVCOT 2005-2 A		35,511	35,511.44	35,511	35,647		(9)		(9)		35,638		(127)	(127)	1,242	10/20/2027	1FE
	655356-JF-1		09/17/2009	NASC 1998-D6 A1B		21,045	21,045.33	21,476	21,055		(10)		(10)		21,045		844	844		03/15/2030	1FE
	68233L-AB-5		08/17/2009	ONCOR SER 2003-1-A2		72,441	72,440.88	73,573	72,609		(9)		(9)		72,600		(159)	(159)	2,919	02/15/2012	1FE
	90327A-AB-0		09/15/2009	USAOT 2008-2 A2		296,637	296,637.38	296,629	296,725		(48)		(48)		296,677		(39)	(39)	7,556	01/15/2011	1FE
	928664-AA-9		09/15/2009	VWALT 2009-A A1		413,488	413,488.17	413,488							413,488				1,444	05/17/2010	1FE
	962215-AE-9		09/17/2009	WESTO 2005-3 A4		321,477	321,477.36	316,530	321,203		194		194		321,396		81	81	9,002	05/17/2013	1FE
3899999	Total - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	12,579,454	13,454,396.3	13,626,733	13,086,659		(46,503)		(46,503)		13,472,281		(892,824)	(892,824)	477,103	X X X	X X X
8399997	Total - Bonds - Part 4				X X X	50,338,384	50,068,503.9	50,401,637	49,513,829		(68,595)		(68,595)		50,166,968		171,419	171,419	1,791,859	X X X	X X X
8399998	Summary Item from Part 5 for Bonds				X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X

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SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of  
During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
8399999	Total Bonds				X X X	50,338,384	50,068,503.9	50,401,637	49,513,829		(68,595)		(68,595)		50,166,968		171,419	171,419	1,791,859	X X X	X X X
000886-30-9	ADC TELECOMMUNICATIONS INC		08/27/2009	RBC DAIN	17,250.00	153,580		95,100	94,358	742			742		95,100		58,480	58,480			L
034164-10-3	ANDERSONS INC		09/29/2009	KNIGHT SECURITIES	13,190.00	471,715		220,091	138,926					220,091		251,624	251,624	3,025		L	
15189T-10-7	CENTERPOINT ENERGY INC		09/29/2009	CITIGROUP GLOBAL	14,200.00	177,125		178,540	179,204	(664)			(664)		178,540		(1,416)	(1,416)	8,094		L
156700-10-6	CENTURYTEL INC		09/29/2009	VARIOUS	6,631.10	224,244		174,054						174,054		50,189	50,189	4,642		L	
205768-20-3	COMSTOCK RESOURCES INC		08/04/2009	WILLIAMS CAPITAL D	6,110.00	240,399		209,258	288,698	(79,440)			(79,440)		209,258		31,141	31,141			L
29078E-10-5	EMBARQ CORP		07/01/2009	STOCK MERGER	16,330.00	587,227		587,227	587,227					587,227				22,454		L	
387328-10-7	GRANITE CONSTRUCTION INC		08/14/2009	UBS SECURITIES	2,080.00	67,345		65,433	91,374	(25,941)			(25,941)		65,433		1,911	1,911	811		L
472319-10-2	JEFFERIES GROUP INC		09/29/2009	CITIGROUP GLOBAL	7,070.00	192,212		142,788	99,404	43,384			43,384		142,788		49,424	49,424			L
950587-10-5	WENDYS/ARBYS GROUP INC		09/30/2009	NEXT GENERATION	14,210.00	67,638		70,197	70,197					70,197		(2,560)	(2,560)	639		L	
G02602-10-3	AMDOCS LIMITED	R	09/03/2009	CLEAR VIEW TRADIN	9,000.00	216,923		207,930	164,610	43,320			43,320		207,930		8,994	8,994			L
249506-10-6	DENWAY MOTORS LTD	R	07/08/2009	KNIGHT SECURITIES	4,200.00	83,771		67,398	65,302	2,096			2,096		67,398		16,374	16,374	1,419		L
358029-10-6	FRESENIUS MEDICAL CARE	R	09/23/2009	VARIOUS	6,500.00	302,248		325,579	306,670	18,909			18,909		325,579		(23,331)	(23,331)	3,765		L
37636P-10-8	GIVAUDAN	R	07/08/2009	VARIOUS	3,200.00	39,549		43,277	49,884	(6,608)			(6,608)		43,277		(3,728)	(3,728)	360		L
45662N-10-3	INFINEON TECHNOLOGIES AG	R	08/18/2009	FRACTION OF SHARE	0.89	3		3						3		1	1			L	
560877-30-0	MAKITA CORP	R	08/03/2009	KNIGHT SECURITIES	2,800.00	72,250		52,680	62,104	(9,424)			(9,424)		52,680		19,570	19,570	1,356		L
65488C-10-7	NOBEL BIOCARE HOLDING	R	08/26/2009	VARIOUS	14,200.00	200,576		111,406	142,895	(31,489)			(31,489)		111,406		89,170	89,170	2,203		L
74463M-10-6	PUBLICIS GROUPE	R	07/28/2009	KNIGHT SECURITIES	1,500.00	49,394		49,642	38,355	11,287			11,287		49,642		(248)	(248)	937		L
783513-10-4	RYANAIR HOLDINGS PLC	R	08/19/2009	VARIOUS	5,900.00	157,759		174,486	171,572	2,914			2,914		174,486		(16,727)	(16,727)			L
78572M-10-5	SABMILLER PLC	R	09/21/2009	CANTOR FITZGERALD	7,500.00	183,670		158,197	96,982	33,634			33,634		158,197		25,473	25,473	3,108		L
80105N-10-5	SANOFI-AVENTIS	R	09/23/2009	VARIOUS	7,500.00	269,809		241,200	241,200					241,200		28,609	28,609	8,380		L	
813107-10-9	SECHE ENVIRONMENT	R	07/28/2009	CANTOR FITZGERALD	5,600.00	73,862		60,968						60,968		12,894	12,894	2,541		L	
827084-86-4	SILICONWARE PRECISION	R	08/10/2009	KNIGHT SECURITIES	18,749.00	121,417		83,621	83,621					83,621		37,797	37,797	4,129		L	
87155N-10-9	SYMRISE AG	R	08/12/2009	VARIOUS	6,700.00	107,232		83,416	93,800	(10,384)			(10,384)		83,416		23,816	23,816	4,548		L
89151E-10-9	TOTAL FINA ELF	R	08/10/2009	BNY ESI	5,000.00	268,737		256,107	105,070	(1,153)			(1,153)		256,107		12,630	12,630	5,932		L
980228-30-8	WOODSIDE PETROLEUM	R	09/22/2009	KNIGHT SECURITIES	4,000.00	166,663		116,320						116,320		50,343	50,343			L	
9099999	Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)				X X X	4,495,348		3,774,918	3,171,453	(8,817)			(8,817)		3,774,918		720,430	720,430	78,343	X X X	X X X
9799997	Total - Common Stock - Part 4				X X X	4,495,348	X X X	3,774,918	3,171,453	(8,817)			(8,817)		3,774,918		720,430	720,430	78,343	X X X	X X X
9799998	Summary Item from Part 5 for Common Stocks				X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
9799999	Total Common Stocks				X X X	4,495,348	X X X	3,774,918	3,171,453	(8,817)			(8,817)		3,774,918		720,430	720,430	78,343	X X X	X X X
9899999	Total Preferred and Common Stocks				X X X	4,495,348	X X X	3,774,918	3,171,453	(8,817)			(8,817)		3,774,918		720,430	720,430	78,343	X X X	X X X

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 0.

## SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of  
During the Current Quarter

[illegible]

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 0.



## SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors and Insurance Futures Options Owned at Current Statement Date

# NONE

# E06

## SCHEDULE DB - PART B - SECTION 1

Showing all Options, Caps, Floors and Insurance Futures Options Written and In-Force at Current Statement Date

**NONE**

## SCHEDULE DB - PART C - SECTION 1

Showing all Collar, Swap and Forwards Open at Current Statement Date

NONE

E07

## SCHEDULE DB - PART D - SECTION 1

Showing all Futures Contracts and Insurance Futures Open at Current Statement Date

**NONE**

## SCHEDULE E - PART 1 - CASH

### Month End Depository Balances

[illegible]

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

[illegible]



MEDICARE PART D COVERAGE SUPPLEMENT

(Net of Reinsurance)

NAIC Group Code 0000

NAIC Company Code 53473

	Individual Coverage		Group Coverage		5 Total Cash
	1 Insured	2 Uninsured	3 Insured	4 Uninsured	
1. Premiums Collected	9,351,204	XXX	1,101,853	XXX	10,453,057
2. Earned Premiums	7,439,635	XXX	2,053,919	XXX	XXX
3. Claims Paid	9,132,466	XXX	2,262,946	XXX	11,395,412
4. Claims Incurred	6,835,721	XXX	1,912,363	XXX	XXX
5. Reinsurance Coverage and Low Income Cost Sharing - Claims Paid Net of Reimbursements Applied (a)	XXX		XXX		
6. Aggregate Policy Reserves - Change		XXX		XXX	XXX
7. Expenses Paid	254,103	XXX	40,092	XXX	294,195
8. Expenses Incurred	526,765	XXX	92,064	XXX	XXX
9. Underwriting Gain or Loss	77,149	XXX	49,492	XXX	XXX
10. Cash Flow Result	XXX	XXX	XXX	XXX	(1,236,550)

(a) Uninsured Receivable/Payable with CMS at End of Quarter: \$ due from CMS or \$ 166,920 due to CMS